

US Capital Strength Portfolio, Series 26

Investment Objective

The US Capital Strength Portfolio, Series 26 (Trust) seeks to provide total return through capital appreciation.

Key Considerations

- **Hedge Volatility with Quality:** Guggenheim believes that high-quality stocks that have a track record of strong, consistent profitability offer the potential to demonstrate performance leadership in periods of rising market volatility.
- **Strength:** The Trust favors companies that employ less leverage than their peers while generating strong cash flow. To the potential benefit of investors, Guggenheim feels companies with high levels of cash may be in a good position to invest, acquire new companies, and buy back shares.
- **Competitive Advantage:** Companies chosen for the portfolio have demonstrated over several years higher returns on capital. Guggenheim believes this implies strong management and competitive advantages within their respective industries.

Past performance does not guarantee future results. There is no guarantee that these trends and projections will come to fruition and they are subject to change.

SECTOR WEIGHTINGS

Industrials	20.11%
Information Technology	19.90%
Health Care	16.52%
Financials	10.09%
Consumer Discretionary	10.02%
Consumer Staples	9.99%
Materials	6.74%
Communication Services	3.35%
Real Estate	3.28%
Total	100.00%

Value and Quality for U.S. Growth Opportunities

High-quality stocks are generally identified as shares of well-capitalized, highly profitable companies with minimal debt exposure. These companies are typically valued for their flexibility to use excess profits that may be distributed in the form of dividends to shareholders or invested in potential growth opportunities.

Guggenheim's US Capital Strength Portfolio was created to provide efficient exposure to companies believed to be well-capitalized and of high quality. The Trust utilizes a comprehensive methodology seeking to construct a diversified portfolio of attractively valued U.S. companies with strong balance sheets and consistently high profitability.

Security Selection

Starting Universe

Begin with all stocks listed on a major U.S. exchange.

Rank on Capital Strength

Review companies for historical return on equity and overall debt levels versus the overall market or industry peers.

Company Review and Selection

Identify the largest 30% of companies and select companies from each sector that display attractive valuations, expected growth and risk outlook.

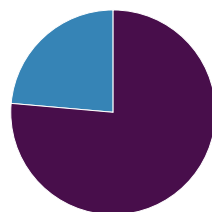
Final Portfolio

US Capital Strength Portfolio

Portfolio Allocation

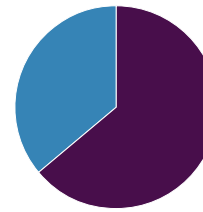
Breakdown and weightings are as of 5.16.2023 and subject to change.

CAPITALIZATION BREAKDOWN



■ Large-Cap 76.56%
■ Mid-Cap 23.44%

STYLE BREAKDOWN



■ Growth 63.90%
■ Value 36.10%

Holdings and Sector Weightings

Holdings, breakdown, and weightings are as of 5.16.2023 and subject to change.

COMPANY DESCRIPTION

Communication Services (3.35%)

 **Meta** operates as a social technology company. It builds applications and technologies that help people connect, find communities, and grow businesses. META is also involved in advertisements, augmented, and virtual reality.

Consumer Discretionary (10.02%)



LOW is a home improvement retailer that distributes building materials and supplies through stores in the United States. It offers a complete line of products and services for home decorating, maintenance, repair, remodeling, and property maintenance.

DOLLAR GENERAL

DG operates a chain of discount retail stores. It offers a broad selection of merchandise, including consumable products such as food, paper and cleaning products, health, beauty, pet supplies, and non-consumables such as seasonal merchandise. DG serves customers in the U.S.



KO manufactures, markets, and distributes soft drink concentrates and syrups. It also distributes and markets juice and juice-drink products. KO distributes its products to retailers and wholesalers worldwide.



NKE designs, develops, and markets athletic footwear, apparel, equipment, and accessory products for men, women, and children. It sells its products to retail stores, through its own stores, subsidiaries, and distributors. NKE serves customers worldwide.



YUM owns and franchises quick-service restaurants. It develops, operates, franchises, and licenses a worldwide system of restaurants which prepare, package, and sell a menu of food items. YUM serves customers worldwide.

Consumer Staples (9.99%)



LW operates as a holding company. Through its subsidiaries, produces and supplies frozen potato products. LW offers fries, oven roasted potatoes, puffs, chips, slices, and prepared potato products.

Financials (10.09%)



BRO and its subsidiaries provide a range of insurance and reinsurance products and services. It also provides risk management, employee benefit administration, and managed health care services. BRO operates offices across the U.S.

S&P Global

SPGI provides clients with financial information services. It offers information regarding ratings, benchmarks, and analytics in the global capital and commodity markets. SPGI operates worldwide.



V operates a retail electronic payments network and manages global financial services. It also offers global commerce through the transfer of value and information among financial institutions, merchants, consumers, businesses, and government entities.

Health Care (16.52%)



MRK is a global health care company that delivers health solutions through its prescription medicines, vaccines, biologic therapies, animal health, and consumer care products, which it markets directly and through its joint ventures. It has operations in pharmaceutical, animal health, and consumer care.



PFE operates as a pharmaceutical company. It offers medicines, vaccines, medical devices, and consumer healthcare products for oncology, inflammation, cardiovascular, and other therapeutic areas. PFE serves customers worldwide.



UNH owns and manages organized health systems. It provides employers products and resources to plan and administer employee benefit programs. UNH serves customers worldwide.



VRTX discovers, develops, and commercializes pharmaceutical products. It develops drugs for the treatment of cystic fibrosis, cancer, inflammatory bowel, autoimmune disease, and neurological disorders. VRTX serves healthcare sector worldwide.



ZTS discovers, develops, manufactures, and commercializes animal health medicines and vaccines, with a focus on both livestock and companion animals. It markets its products in North America, Europe, Africa, Asia, Australia, and Latin America.

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Industrials (20.11%)



AME is a global manufacturer of electronic instruments and electromechanical devices. It manufactures advanced instruments for process, aerospace, power, and industrial markets and is a supplier of electrical interconnects, specialty metals, technical motors and systems, and floor care and specialty motors.



CMI designs, manufactures, distributes, and services diesel and natural gas engines. It also manufactures electric power generation systems and engine-related component products, including filtration and exhaust after-treatment, fuel systems, controls, and air handling systems.



DOV manufactures industrial products and manufacturing equipments. Its products include printing, identification, marking and coding systems, waste handling, industrial equipments, refrigeration systems, display cases, industrial pumps, fuel dispensers, nozzles, piping, and electronic tank gauge equipments. **DOV** serves customers worldwide.



HON is a worldwide technology and manufacturing company. It provides aerospace products and services, control, sensing and security technologies for commercial buildings, safety and productivity solutions, specialty chemicals, advanced materials, process technology for refining and petrochemicals, and energy efficient products and solutions.



JBHT provides logistics services. It transports a variety of products including automotive parts, department store merchandise, paper and wood products, food and beverages, plastics, chemicals, and manufacturing materials and supplies.



WM provides waste management services including collection, transfer, recycling, resource recovery, and disposal services, as well as operates waste-to-energy facilities. It serves municipal, commercial, industrial, and residential customers throughout North America.

Information Technology (19.90%)



ADBE develops, markets, and supports computer software products and technologies. Its products allow users to express and use information across all print and electronic media. **ADBE** offers a line of application software products, type products, and content for creating, distributing, and managing information; it serves customers worldwide.



AAPL designs, manufactures, and markets personal computers and related personal computing and mobile communication devices along with a variety of related software, services, peripherals, and networking solutions. **AAPL** sells its products worldwide through its online stores, its retail stores, its direct sales force, third-party wholesalers, and resellers.



AMAT develops, manufactures, markets, and services semiconductor wafer fabrication equipment and related spare parts for the worldwide semiconductor industry. **AMAT**'s customers include semiconductor wafer and integrated circuit manufacturers, flat panel liquid crystal displays, solar photovoltaic cells and modules and other electronic devices manufacturers.



LRCX manufactures, markets, and services semiconductor processing equipment used in the making of integrated circuits. It's products are used to deposit special films on a silicon wafer and etch away portions of various films to create a circuit design, selling its products worldwide.



MSFT develops, manufactures, licenses, sells, and supports software products. It offers operating system software, server application software, business and consumer applications software, software development tools, and Internet and intranet software. **MSFT** also develops video game consoles and digital music entertainment devices.



QCOM operates as a multinational semiconductor and telecommunications equipment company. It develops and delivers digital wireless communications products and services based on CDMA digital technology. **QCOM** serves customers worldwide.

Materials (6.74%)



APD produces industrial atmospheric and specialty gases and performance materials and equipment. **APD**'s products include oxygen, nitrogen, argon, helium, specialty surfactants and amines, polyurethane, epoxy curatives, and resins. **APD** products are used in the beverage, health, and semiconductor fields.



SHW manufactures, distributes, and sells paints, coatings, and related products. Its products are sold to professional, industrial, commercial, and retail customers primarily in North and South America. It also has operations in the Caribbean region, Europe, and Asia.

Real Estate (3.28%)



PSA is a real estate investment trust. Its principal business activities include the acquisition, development, ownership, and operation of self-storage facilities in the United States. **PSA** also owns an equity interest in an owner and operator of self-storage facilities in Europe.

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PORTFOLIO SUMMARY

Inception Date	5.17.2023
Termination Date	5.19.2025
Initial Offer Price	\$10.00
Number of Issues	30
Historical Annual Dividend Distribution¹	\$0.1175
Distributions	25th day of each month commencing on 6.25.2023, if any

SALES CHARGES

Sales Charge (S/C) is based on a \$10 per unit offering price.

Standard Accounts	Amount Per Unit	Percentage of Public Offering Price
Deferred S/C²	\$0.225	2.25%
Creation and Development (C&D) Fee	\$0.050	0.50%
Total S/C	\$0.275	2.75%
Fee/Wrap Accounts³		
Creation and Development (C&D) Fee	\$0.050	0.50%
Total S/C	\$0.050	0.50%

TICKETING INFORMATION - CUSIPS

Cash	40177R228
Reinvest	40177R236
Fee/Cash	40177R244
Fee/Reinvest	40177R251
Ticker	CUCAAZ

¹The Historical Annual Dividend Distribution (HADD) is as of the day prior to trust deposit and subject to change. There is no guarantee the issuers of the securities included in the Trust will declare dividends or distributions in the future. **Due to the negative economic impact across many industries caused by COVID-19, certain issuers of the securities included in the Trust may elect to reduce the amount of, or cancel, dividends and/or distributions paid in the future. As a result, the HADD figure may be higher, and in some cases significantly higher, than the actual distribution rate achieved by the Trust.** The HADD of the securities included in the Trust is for illustrative purposes only and is not indicative of the Trust's distribution rate. The HADD is the weighted average of the trailing twelve-month distributions paid by the securities included in the portfolio and is reduced to account for the effects of fees and expenses, which will be incurred when investing in the Trust. The HADD will vary due to certain factors that may include, but are not limited to, a change in the dividends paid by issuers, a change in Trust expenses or the sale or maturity of securities in the portfolio. ²The deferred sales charge (DSC) is a fixed amount and will be deducted in monthly installments on the last business day commencing December 2023 and ending February 2024 or upon early redemption. For unit prices other than \$10, percentages of C&D fees, and DSCs will vary but in no event will the maximum sales charge (S/C) exceed the total S/C. Early redemption of units will still cause payment of the DSC. However, an initial sales charge, which is equal to the difference between the maximum S/C and the sum of any remaining deferred S/C charges and C&D, will be charged if the price paid for units exceeds \$10 per unit. ³For unit prices other than \$10, percentage of the C&D fee will vary.

The US Capital Strength Portfolio, Series 26 is a Unit Investment Trust.

RISK CONSIDERATIONS: As with all investments, you may lose some or all of your investment in the Trust. No assurance can be given that the Trust's investment objective will be achieved. The Trust also might not perform as well as you expect. This can happen for reasons such as these: • Securities prices can be volatile. The value of your investment may fall over time. Market value fluctuates in response to various factors. Changes in legal, political, regulatory, tax and economic conditions may cause fluctuations in markets and securities prices, which could negatively impact the value of the Trust. Events such as war, terrorism, natural and environmental disasters and the spread of infectious illnesses or other public health emergencies may adversely affect the economy, various markets and issuers. COVID-19 or any future public health crisis, is impossible to predict and could result in adverse market conditions which may negatively impact the performance of the Trust and the Trust's ability to achieve its investment objectives. • Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust and there is no guarantee that the issuers of the securities will declare dividends in the future and, if declared, whether they will remain at current levels or increase over time. • The Trust invests significantly in the consumer products sector. As a result, the factors that impact the consumer products sector will likely have a greater effect on this Trust than on a more broadly diversified trust. General risks of companies in the consumer products sector include cyclicity of revenues and earnings, economic recession, currency

fluctuations, changing consumer tastes, extensive competition, product liability litigation and increased government regulation. A weak economy and its effect on consumer spending would adversely affect companies in the consumer products sector. • The Trust invests significantly in the industrials sector. As a result, the factors that impact the industrials sector will likely have a greater effect on this Trust than on a more broadly diversified trust. Industrials companies are affected by various factors, including the general state of the economy, exchange rates, commodity prices, intense competition, consolidation, domestic and international politics, government regulation, import controls, excess capacity, consumer demand and spending trends. In addition, industrials companies may also be significantly affected by overall capital spending levels, economic cycles, rapid technological changes, delays in modernization, labor relations, environmental liabilities, governmental and product liability and e-commerce initiatives. • The Trust invests in securities issued by mid-capitalization companies, which may have limited product lines, markets or financial resources and may be more vulnerable to adverse general market or economic developments. These securities customarily involve more investment risk than securities of large-capitalization companies. • The Trust may be susceptible to potential risks through breaches in cybersecurity. • The Trust is subject to risks arising from various operational factors and their service providers. Although the Trust seeks to reduce operational risks through controls and procedures, there is no way to completely protect against such risks. • Inflation may lead to a decrease in the value of assets or income from investments. **Please see the Trust prospectus for more complete risk information.**

Unit Investment Trusts are fixed, not actively managed and should be considered as part of a long-term strategy. Investors should consider their ability to invest in successive portfolios, if available, at the applicable sales charge. UITs are subject to annual fund operating expenses in addition to the sales charge. Investors should consult an attorney or tax advisor regarding tax consequences associated with an investment from one series to the next, if available, and with the purchase or sale of units. Guggenheim Funds Distributors, LLC does not offer tax advice.

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Read the Trust's prospectus carefully before investing. It contains the Trust's investment objectives, risks, charges, expenses and other information, which should be considered carefully before investing. Obtain a prospectus at GuggenheimInvestments.com.

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